

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
January 31, 2010 and 2009**

	<u>2010</u>	<u>2009</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,519,770</u>	<u>3,142,096</u>
Marketable debt securities		
Broad Market Fixed Income Pool	9,808,180	9,026,032
Non-retirement Domestic Equity Pool	13,857,327	12,170,394
EAFE International Equity Pool	795,893	570,331
SOA International Equity Pool	<u>7,407,745</u>	<u>5,569,101</u>
Total Marketable Debt and Equity Securities	<u>31,869,145</u>	<u>27,335,858</u>
Interest Receivable	<u>3,690</u>	<u>24,280</u>
Total Invested Assets	<u>\$ 35,392,605</u>	<u>\$ 30,502,234</u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended January 31, 2010

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	3,690	30,510
Marketable Debt Securities		
Broad Market Fixed Income Pool	154,619	601,546
Non-retirement Domestic Equity Pool	(517,731)	2,718,736
EAFE International Equity Pool	(36,727)	113,470
SOA International Equity Pool	(298,187)	1,070,942
Total marketable debt and equity securities	<u>(698,026)</u>	<u>4,504,695</u>
Total investment earnings (loss)	(694,336)	4,535,205
Total invested assets, beginning of period	36,086,941	33,470,999
Net contributions (withdrawals)	<u>-</u>	<u>(2,613,599)</u>
Total invested assets, end of period	<u>\$ 35,392,605</u>	<u>\$ 35,392,605</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 1/31/2010

Asset Allocation Policy Effective Date: 7/1/09

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,520	9.95%	
Total cash and cash equivalents	10.00%	6%-14%	3,520	9.95%	0.05%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	9,808	27.72%	1.28%
Total Marketable debt securities	29.00%		9,808	27.72%	1.28%
Equities					
SOA Int'l Equity Pools			7,408	20.93%	
EAFE International Equity Pool			796	2.25%	
Total International Equity Pools	21.00%	16%-26%	8,204	23.18%	-2.18%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	13,857	39.16%	0.84%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		35,389	100.00%	
Income Receivable			4		
Total Invested Assets At Fair Value			35,393		